

Wei-Cheng Chen

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Education	National Taiwan University of Science and Technology (NTUST) , Taiwan <i>On-the-job training</i> Sep 2017 - Jan 2019 GPA: 4.0/4.0 <ul style="list-style-type: none">• CS2002301 Data Structures• CS3009302 Operating Systems• CS4001301 Programming Languages Fu Jen Catholic University (FJU) , Taiwan <i>On-the-job training</i> Sep 2018 - Jan 2019 <ul style="list-style-type: none">• D310101863 Introduction to Computer Science• D511202766 Linear Algebra National Taiwan University (NTU) , Taiwan <i>B.S., in Economics</i> Sep 2011 - Jun 2015
Research Experience	Strategic Networking and Communications Lab , Academia Sinica, Taiwan <i>Research Assistant</i> Feb 2018 - present Advisor: Dr. Chih-Yu Wang <ul style="list-style-type: none">• Project: Query forecasting with e-commerce platform data<ul style="list-style-type: none">- Employed sessions of Mandarin/English query data from e-commerce platform which has more than millions of records and implemented textual embedded techniques (word2vec) for query mining and suggestion.- Analyzed and proposed ML/DL framework (NN, RNN-LSTM) for the modeling which yields a superior result that improves the baseline's F1 score by 30-40%. Wireless Communications Lab , Academia Sinica, Taiwan Jan 2017 - Feb 2018 <i>Research Assistant</i> Advisor: Dr. Wei-Ho Chung <ul style="list-style-type: none">• Project 1: Financial prediction using social network data<ul style="list-style-type: none">- Proposed a forecasting solution which utilized the information from social media and Natural Language Preprocessing (NLP) techniques and satisfied the barrier of data collecting under the semi-supervised framework.- Applied technical analysis to capture abnormal fluctuation and to enhance the model's efficiency and simulation results which verify the superiority of the proposed method.• Project 2: Financial derivative pricing on short-term contract<ul style="list-style-type: none">- Proposed a compound and low-effort approach for short-term option contract pricing via Auto Regressive (AR) process and Monte Carlo Simulations (MCS).- Analyzed and provided a comparable result of the root mean square error (RMSE) of the proposed scheme.
Publications	[J1] W. -C. Chen , and W. -H. Chung, "Stock Movement Prediction via Sentiment Analysis and Social Network Data," <i>submitted to IEEE Transactions on Emerging Topics in Computational Intelligence</i> . [C1] W. -C. Chen , and W. -H. Chung, "Option Pricing via Multi-path Autoregressive Monte Carlo Approach," <i>61st Meeting of EURO Working Group for Commodities and Financial Modelling (EWGCFM)</i> .
Work Experience	Mandatory Military Service , Taiwan Dec 2015 - Dec 2016 <i>Marine corps</i> EverGrow Securities Investment Consulting Co. Ltd. , Taiwan <i>Research Assistant (Internship)</i> Sep 2014 - Jun 2015

- Analyzed Macro-economic through Bloomberg and Excel, mainly focusing on individual regions raw data and policies, and gathered into daily/weekly reviews to evaluate the investment potentials.
- Proposed reports on specific financial and investment issues, such as Chinas macro-economy outlook, ASEAN's economic forecast and the research on dollar cost averaging investment method.

Leadership Experience

Second Place, Future Elite Leadership Awards, Taiwan Aug 2014 - Nov 2014
Taiwan Best Financial Planner Election held by RFPI and Yuanta commercial bank Co., Ltd.

- Collaborated with other five members from National Taiwan University (NTU) and National Chengchi University (NCCU) and achieved second prize among over 40 teams, with total score 452/500 at the final stage and became the only team consists of bachelor students in the top three.
- Evaluated the feasibilities based on customers family background and lifetime financial targets to compose asset allocation choice with mutual funds and monetary tools.

Collaborator, NTU

Oct 2013 - Feb 2015

Cofounder and Club leader

- Initiated the club with ten partners out of scratch and recruited over 40 members within six months.
- Conducted monthly projects focusing on economic issues or industries, including the outline of the US shale oil industry, the trend forecast of EUR after quantitative easing (QE), and FEDs monetary policy analysis.

Securities Research Society, NTU

Sep 2012 - Feb 2014

Minister of Academic Department

- Administered societys academic issues, including curriculum arrangement reformation, school festival affairs, club recruitment fair, and winter camps activities.

Skills

Programming Languages

- Python, SQL, C/C++, Java, Common Lisp, Prolog, Web developer (JavaScript, CSS, HTTP)

Computer Skills

- Latex, MS-Office

Languages

- Chinese (native), English (advanced)